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1c961 U.S. PTO

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Approved for use through 09/30/2000. OMB 0651-0032  
Patent and Trademark Office. U.S. DEPARTMENT OF COMMERCE

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<b>UTILITY PATENT APPLICATION TRANSMITTAL</b> <small>(Only for new nonprovisional applications under 37 C.F.R. § 1.53(b))</small>	Attorney Docket No.	1869-003A
	First Inventor or Application Identifier	Andrew W. Lo, et al.
	Title	Data Processor For Implementing Forecasting Algorithms
	Express Mail Label No.	RB876922981US

PTO  
09/828519  
04/06/01

<b>APPLICATION ELEMENTS</b> <small>See MPEP chapter 600 concerning utility patent application contents.</small>	<b>ADDRESS TO:</b> Assistant Commissioner for Patents Box Patent Application Washington, DC 20231
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- \* Fee Transmittal Form (e.g., PTO/SB/17)  
(Submit an original and a duplicate for fee processing)
- Specification [Total Pages 19]  
(preferred arrangement set forth below)
  - Descriptive title of the Invention
  - Cross References to Related Applications
  - Statement Regarding Fed sponsored R & D
  - Reference to Microfiche Appendix
  - Background of the Invention
  - Brief Summary of the Invention
  - Brief Description of the Drawings (if filed)
  - Detailed Description
  - Claim(s)
  - Abstract of the Disclosure
- Drawing(s) (35 U.S.C. 113) [Total Sheets 3]
- Oath or Declaration [Total Pages ]
  - Newly executed (original or copy)
  - Copy from a prior application (37 C.F.R. § 1.63(d))  
(for continuation/divisional with Box 16 completed)
    - DELETION OF INVENTOR(S)**  
Signed statement attached deleting inventor(s) named in the prior application, see 37 C.F.R. §§ 1.63(d)(2) and 1.33(b).

- Microfiche Computer Program (Appendix)
- Nucleotide and/or Amino Acid Sequence Submission (if applicable, all necessary)
  - Computer Readable Copy
  - Paper Copy (identical to computer copy)
  - Statement verifying identity of above copies

ACCOMPANYING APPLICATION PARTS	
7. <input type="checkbox"/>	Assignment Papers (cover sheet & document(s))
8. <input type="checkbox"/>	37 C.F.R. §3.73(b) Statement of Power of Attorney (when there is an assignee)
9. <input type="checkbox"/>	English Translation Document (if applicable)
10. <input type="checkbox"/>	Information Disclosure Statement (IDS)/PTO-1449
11. <input type="checkbox"/>	Preliminary Amendment
12. <input checked="" type="checkbox"/>	Return Receipt Postcard (MPEP 503) (Should be specifically itemized)
13. <input type="checkbox"/>	* Small Entity Statement filed in prior application, Status still proper and desired (PTO/SB/09-12)
14. <input type="checkbox"/>	Certified Copy of Priority Document(s) (if foreign priority is claimed)
15. <input checked="" type="checkbox"/>	Other: Based on Provisional Application No. 60/195,540, filed on April 7, 2000

**\* NOTE FOR ITEMS 1 & 13: IN ORDER TO BE ENTITLED TO PAY SMALL ENTITY FEES, A SMALL ENTITY STATEMENT IS REQUIRED (37 C.F.R. § 1.27), EXCEPT IF ONE FILED IN A PRIOR APPLICATION IS RELIED UPON (37 C.F.R. § 1.28).**

**16. If a CONTINUING APPLICATION, check appropriate box, and supply the requisite information below and in a preliminary amendment:**

Continuation  Divisional  Continuation-in-part (CIP) of prior application No: \_\_\_\_\_ / \_\_\_\_\_

Prior application information: Examiner: \_\_\_\_\_ Group / Art Unit: \_\_\_\_\_

**For CONTINUATION or DIVISIONAL APPS only:** The entire disclosure of the prior application, from which an oath or declaration is supplied under Box 4b, is considered a part of the disclosure of the accompanying continuation or divisional application and is hereby incorporated by reference. The incorporation can only be relied upon when a portion has been inadvertently omitted from the submitted application parts.

**17. CORRESPONDENCE ADDRESS**

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(Insert Customer No. or Attach bar code label here)

Name	James M. Bollinger, Esq. HOPGOOD, CALIMAFDE, JUDLOWE & MONDOLINO, LLP				
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City	New York	State	NY	Zip Code	10165
Country	USA	Telephone	(212) 551-5000	Fax	(212) 949-2795

Name (Pnnt/Type)	James M. Bollinger, Esq.	Registration No. (Attorney/Agent)	32,555
Signature	<i>[Signature]</i>	Date	4/6/01

Burden Hour Statement: This form is estimated to take 0.2 hours to complete. Time will vary depending upon the needs of the individual case. Any comments on the amount of time you are required to complete this form should be sent to the Chief Information Officer, Patent and Trademark Office, Washington, DC 20231. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Assistant Commissioner for Patents, Box Patent Application, Washington, DC 20231.

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<h1 style="margin: 0;">FEE TRANSMITTAL</h1> <h2 style="margin: 0;">for FY 2000</h2> <p style="font-size: small; margin: 0;">Patent fees are subject to annual revision.                  Small Entity payments <u>must</u> be supported by a small entity statement, otherwise large entity fees must be paid. See Forms PTO/SB/09-12. See 37 C.F.R. §§ 1.27 and 1.28.</p>	<b>Complete if Known</b>	
	New Application	
	First Named Inventor	Andrew W. Lo, et al.
	Examiner Name	Not yet assigned
	Group / Art Unit	Not yet assigned
	Attorney Docket No.	1869-003A
<b>TOTAL AMOUNT OF PAYMENT</b>		(\$) 710.00

<p><b>METHOD OF PAYMENT</b> (check one)</p> <p>1. <input type="checkbox"/> The Commissioner is hereby authorized to charge indicated fees and credit any overpayments to:</p> <p>Deposit Account Number: <input style="width: 150px;" type="text" value="08-2776"/></p> <p>Deposit Account Name: <input style="width: 150px;" type="text" value="Hopgood, Calimafde, Judlowe &amp; Mondolino"/></p> <p><input checked="" type="checkbox"/> Charge Any Additional Fee Required Under 37 CFR §§ 1.16 and 1.17</p> <p>2. <input checked="" type="checkbox"/> <b>Payment Enclosed:</b>  <input checked="" type="checkbox"/> Check    <input type="checkbox"/> Money Order    <input type="checkbox"/> Other</p> <p style="text-align: center;"><b>FEE CALCULATION</b></p> <p><b>1. BASIC FILING FEE</b></p> <table style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th>Large Entity Code (\$)</th> <th>Small Entity Code (\$)</th> <th>Fee Description</th> <th>Fee Paid</th> </tr> </thead> <tbody> <tr><td>101</td><td>690</td><td>201 345 Utility filing fee</td><td style="text-align: center;">710.00</td></tr> <tr><td>106</td><td>310</td><td>206 155 Design filing fee</td><td></td></tr> <tr><td>107</td><td>480</td><td>207 240 Plant filing fee</td><td></td></tr> <tr><td>108</td><td>690</td><td>208 345 Reissue filing fee</td><td></td></tr> <tr><td>114</td><td>150</td><td>214 75 Provisional filing fee</td><td></td></tr> <tr> <td colspan="3" style="text-align: right;"><b>SUBTOTAL (1)</b></td> <td style="text-align: right;">(\$) 710.00</td> </tr> </tbody> </table> <p><b>2. EXTRA CLAIM FEES</b></p> <table style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th>Total Claims</th> <th>Extra Claims</th> <th>Fee from below</th> <th>Fee Paid</th> </tr> </thead> <tbody> <tr> <td>20</td> <td>-20** = 0</td> <td>18</td> <td>0</td> </tr> <tr> <td>3</td> <td>-3** = 0</td> <td>80</td> <td>0</td> </tr> <tr> <td colspan="2">Multiple Dependent</td> <td>270</td> <td>0</td> </tr> </tbody> </table> <p><small>**or number previously paid, if greater; For Reissues, see below</small></p> <table style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th>Large Entity Code (\$)</th> <th>Small Entity Code (\$)</th> <th>Fee Description</th> <th>Fee Paid</th> </tr> </thead> <tbody> <tr><td>103</td><td>18</td><td>203 9 Claims in excess of 20</td><td></td></tr> <tr><td>102</td><td>78</td><td>202 39 Independent claims in excess of 3</td><td></td></tr> <tr><td>104</td><td>260</td><td>204 130 Multiple dependent claim, if not paid</td><td></td></tr> <tr><td>109</td><td>78</td><td>209 39 ** Reissue independent claims over original patent</td><td></td></tr> <tr><td>110</td><td>18</td><td>210 9 ** Reissue claims in excess of 20 and over original patent</td><td></td></tr> <tr> <td colspan="3" style="text-align: right;"><b>SUBTOTAL (2)</b></td> <td style="text-align: right;">(\$) 0</td> </tr> </tbody> </table>	Large Entity Code (\$)	Small Entity Code (\$)	Fee Description	Fee Paid	101	690	201 345 Utility filing fee	710.00	106	310	206 155 Design filing fee		107	480	207 240 Plant filing fee		108	690	208 345 Reissue filing fee		114	150	214 75 Provisional filing fee		<b>SUBTOTAL (1)</b>			(\$) 710.00	Total Claims	Extra Claims	Fee from below	Fee Paid	20	-20** = 0	18	0	3	-3** = 0	80	0	Multiple Dependent		270	0	Large Entity Code (\$)	Small Entity Code (\$)	Fee Description	Fee Paid	103	18	203 9 Claims in excess of 20		102	78	202 39 Independent claims in excess of 3		104	260	204 130 Multiple dependent claim, if not paid		109	78	209 39 ** Reissue independent claims over original patent		110	18	210 9 ** Reissue claims in excess of 20 and over original patent		<b>SUBTOTAL (2)</b>			(\$) 0	<p><b>3. 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<b>SUBMITTED BY</b>		<i>Complete (if applicable)</i>	
Name (Print/Type)	James M. Bollinger, Esq.	Registration No. (Attorney/Agent)	32,555
Signature		Telephone	(212) 551-5000
		Date	4/6/01

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PTO Form 101 (Rev. 12/99)

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Approved for use through 9/30/00. PTO/SB/21 (12-97)  
 Patent and Trademark Office: U.S. DEPARTMENT OF COMMERCE

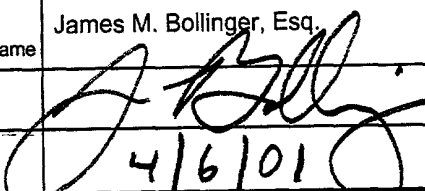
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<h1>TRANSMITTAL FORM</h1> <p><i>(to be used for all correspondence after initial filing)</i></p>	<b>Application Number</b>	NEW APPLICATION	
	<b>Filing Date</b>		
	<b>First Named Inventor</b>	Andrew W. Lo, et al.	
	<b>Group Art Unit</b>	N/A	
	<b>Examiner Name</b>	N/A	
<b>Total Number of Pages in This Submission</b>	26	<b>Attorney Docket Number</b>	1869-003A

**ENCLOSURES (check all that apply)**

<input type="checkbox"/> Fee Transmittal Form <input type="checkbox"/> Fee Attached <input type="checkbox"/> Amendment / Response <input type="checkbox"/> After Final <input type="checkbox"/> Affidavits/declaration(s) <input type="checkbox"/> Extension of Time Request <input type="checkbox"/> Express Abandonment Request <input type="checkbox"/> Information Disclosure Statement <input type="checkbox"/> Certified Copy of Priority Document(s) <input type="checkbox"/> Response to Missing Parts/ Incomplete Application <input type="checkbox"/> Response to Missing Parts under 37 CFR 1.52 or 1.53	<input type="checkbox"/> Assignment Papers (for an Application) <input type="checkbox"/> Drawing(s) <input type="checkbox"/> Licensing-related Papers <input type="checkbox"/> Petition Routing Slip (PTO/SB/69) and Accompanying Petition <input checked="" type="checkbox"/> To Convert a Provisional Application <input type="checkbox"/> Power of Attorney, Revocation Change of Correspondence Address <input type="checkbox"/> Terminal Disclaimer <input type="checkbox"/> Small Entity Statement <input type="checkbox"/> Request for Refund	<input type="checkbox"/> After Allowance Communication to Group <input type="checkbox"/> Appeal Communication to Board of Appeals and Interferences <input type="checkbox"/> Appeal Communication to Group (Appeal Notice, Brief, Reply Brief) <input type="checkbox"/> Proprietary Information <input type="checkbox"/> Status Letter <input type="checkbox"/> Additional Enclosure(s) (please identify below): <div style="border: 1px solid black; height: 40px; width: 100%;"></div>
<p><b>Remarks</b></p> <p>The present patent application is based upon Provisional Application No. 60/195,540, filed on April 7, 2000, entitled "Foundations of Technical Analysis: Computational Algorithms, Statistical Inference, and Empirical Implementation," by Andrew W. Lo, Harry Mamaysky, and Jiang Wang.</p>		

**SIGNATURE OF APPLICANT, ATTORNEY, OR AGENT**

Firm or Individual name	James M. Bollinger, Esq.	Registration No. 32,555
Signature		
Date	4/6/01	

FOUNDER: 6733660